

LAB 3

NON LINEAR EQUATIONS

BISECTION METHOD

Objective :

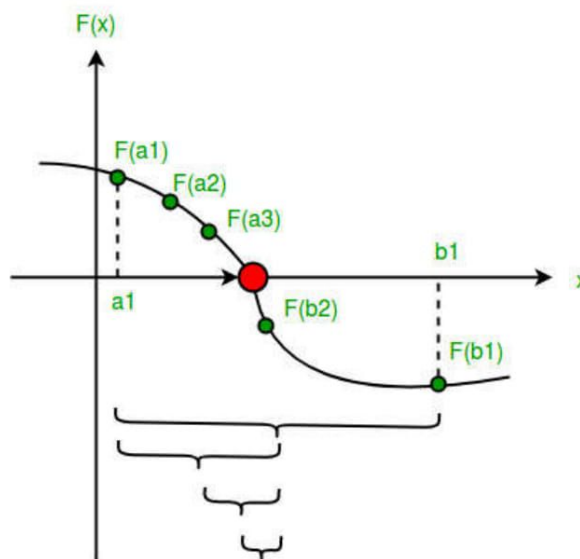
Write an algorithm for solution of nonlinear equations by bisection method. Implement this algorithm by PYTHON coding and fill the following observation table.

Introduction :

Suppose f is a continuous function defined on the interval $[a, b]$, with $f(a)$ and $f(b)$ of opposite sign. By the intermediate value theorem, there exists p in (a, b) with $f(p) = 0$. Although the procedure will work for the case when $f(a)$ and $f(b)$ have opposite signs and there is more than one root in the interval (a, b) , we assume for simplicity that the root in this interval is unique. The method calls for a repeated halving of subintervals of (a, b) and at each step, locating the half containing p .

To begin, set $a_1 = a$ and $b_1 = b$, and let p_1 be the midpoint of $[a, b]$; that is,

$$p_1 = 1/2 (a_1 + b_1)$$



Theorem :

An equation $f(x) = 0$, where $f(x)$ is a real continuous function, has at least one root between x_ℓ and x_u if $f(x_\ell)f(x_u) < 0$ (See Figure 1).

Note that if $f(x_\ell)f(x_u) > 0$, there may or may not be any root between x_ℓ and x_u (Figures 2 and 3). If $f(x_\ell)f(x_u) < 0$, then there may be more than one root between x_ℓ and x_u (Figure 4). So the theorem only guarantees one root between x_ℓ and x_u .

Algorithm for the bisection method

The steps to apply the bisection method to find the root of the equation $f(x) = 0$ are

1. Choose x_ℓ and x_u as two guesses for the root such that $f(x_\ell)f(x_u) < 0$, or in other words, $f(x)$ changes sign between x_ℓ and x_u .
2. Estimate the root, x_m , of the equation $f(x) = 0$ as the mid-point between x_ℓ and x_u as

$$x_m = \frac{x_\ell + x_u}{2}$$

3. Now check the following
 - a) If $f(x_\ell)f(x_m) < 0$, then the root lies between x_ℓ and x_m ; then $x_\ell = x_\ell$ and $x_u = x_m$.
 - b) If $f(x_\ell)f(x_m) > 0$, then the root lies between x_m and x_u ; then $x_\ell = x_m$ and $x_u = x_u$.
 - c) If $f(x_\ell)f(x_m) = 0$; then the root is x_m . Stop the algorithm if this is true.
4. Find the new estimate of the root

$$x_m = \frac{x_\ell + x_u}{2}$$

Find the absolute relative approximate error as

$$|e_a| = \left| \frac{x_m^{\text{new}} - x_m^{\text{old}}}{x_m^{\text{new}}} \right| \times 100$$

where

x_m^{new} = estimated root from present iteration

x_m^{old} = estimated root from previous iteration

5. Compare the absolute relative approximate error $|\epsilon_a|$ with the pre-specified relative error tolerance ϵ_s . If $|\epsilon_a| > \epsilon_s$, then go to Step 3, else stop the algorithm. Note one should also check whether the number of iterations is more than the maximum number of iterations allowed. If so, one needs to terminate the algorithm and notify the user about it.

S#	Functions	Starting Interval	Tolerance	No. of Iterations	Root
1	$\cos(x) - 1.3x - 0$	-	0.01		
		-	0.001		
		-	0.0001		
2	$x \cos(x) - 2x^2 + 3x - 1 = 0$	-	0.01		
		-	0.001		
		-	0.0001		
3	$2x \cos(2x) - (x+1)^2 = 0$	-	0.01		
		-	0.001		
		-	0.0001		

Problem : You are working for 'DOWN THE TOILET COMPANY' that makes floats for ABC commodes. The floating ball has a specific gravity of 0.6 and has a radius of 5.5 cm. You are asked to find the depth to which the ball is submerged when floating in water.

The equation that gives the depth x to which the ball is submerged under water is given by

$$x^3 - 0.165x^2 + 3.993 \times 10^{-4} = 0$$

Use the bisection method of finding roots of equations to find the depth x to which the ball is submerged under water. Conduct three iterations to estimate the root of the above equation. Find the absolute relative approximate error at the end of each iteration, and the number of significant digits at least correct at the end of each iteration.

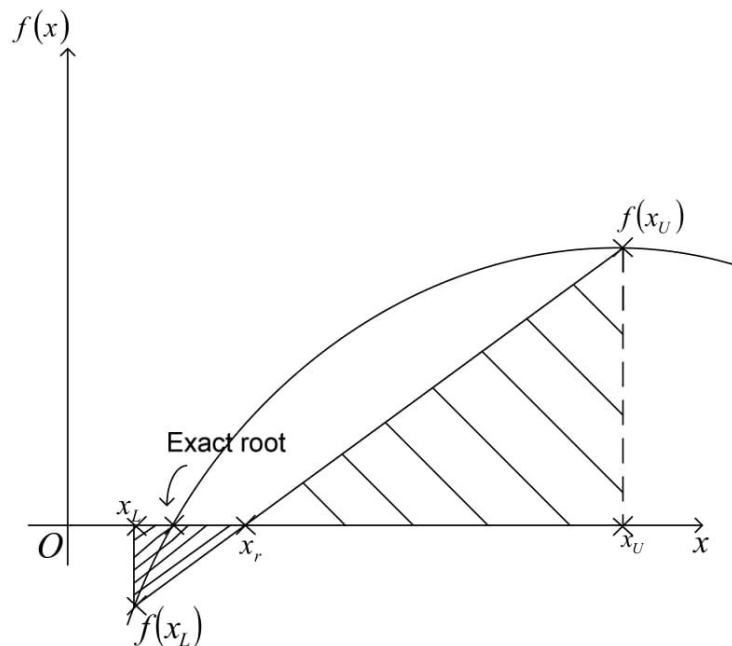
Iteration	x_ℓ	x_u	x_m	$ \epsilon_a $ %	$f(x_m)$
1					
2					
3					

REGULA FALSI

Objective

Follow the algorithm of the false-position method of solving a nonlinear equation, apply the false-position method to find roots of a nonlinear equation.

Diagram



Every next Root finding formula in False Position Method

$$x_r = \frac{x_U f(x_L) - x_L f(x_U)}{f(x_L) - f(x_U)}$$

Find the root of $f(x) = (x - 4)^2(x + 2) = 0$, using the initial guesses of $x_L = -2.5$ and $x_U = -1.0$, and a pre-specified tolerance of $\epsilon_s = 0.1\%$.

2. Root of $f(x) = x^3 - 0.165x^2 + 3.993 \times 10^{-4} = 0$ for false-position method. using the initial guesses of $x_L = -2.5$ and $x_U = -1.0$, and a pre-specified tolerance of $\epsilon_s = 0.1\%$.

Theorem :

The steps to apply the this to find the root of the equation $f(x) = 0$ are as follows.

1. Choose x_L and x_U as two guesses for the root such that $f(x_L)f(x_U) < 0$, or in other words, $f(x)$ changes sign between x_L and x_U .

2. Estimate the root, x_r of the equation $f(x) = 0$ as

$$x_r = \frac{x_U f(x_L) - x_L f(x_U)}{f(x_L) - f(x_U)}$$

3. Now check the following

If $f(x_L)f(x_r) < 0$, then the root lies between x_L and x_r ; then $x_L = x_L$ and $x_U = x_r$.

If $f(x_L)f(x_r) > 0$, then the root lies between x_r and x_U ; then $x_L = x_r$ and $x_U = x_U$.

If $f(x_L)f(x_r) = 0$, then the root is x_r . Stop the algorithm.

4. Find the new estimate of the root

$$x_r = \frac{x_U f(x_L) - x_L f(x_U)}{f(x_L) - f(x_U)}$$

Find the absolute relative approximate error as

$$|\epsilon_a| = \left| \frac{x_r^{new} - x_r^{old}}{x_r^{new}} \right| \times 100 \quad \text{where}$$

x_r^{new} = estimated root from present iteration

x_r^{old} = estimated root from previous iteration

5. Compare the absolute relative approximate error $|\epsilon_a|$ with the pre-specified relative error tolerance ϵ_s . If $|\epsilon_a| > \epsilon_s$, then go to step 3, else stop the algorithm. Note one should also check whether the number of iterations is more than the maximum number of iterations allowed. If so, one needs to terminate the algorithm and notify the user about it.

Note that the false-position and bisection algorithms are quite similar. The only difference is the formula used to calculate the new estimate of the root x_r as shown in steps #2 and #4!

Observations

S#	Functions	Starting Interval	Tolerance	No. of Iterations	Root
1	$\cos(x) - 1.3x - 0$	-	0.01		
		-	0.001		
		-	0.0001		
2	$x \cos(x) - 2x^2 + 3x - 1 = 0$	-	0.01		
		-	0.001		
		-	0.0001		
3	$2x \cos(2x) - (x+1)^2 = 0$	-	0.01		
		-	0.001		
		-	0.0001		

Conclusion